



State of California
Pooled Money Investment Account
Market Valuation
9/30/2017

		Carrying Cost Plus			
Description		Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 14,674,811,264.34	\$ 14,728,634,539.67	\$ 14,723,448,000.00	NA
	Notes	\$ 18,827,121,137.72	\$ 18,825,793,811.24	\$ 18,779,355,000.00	\$ 35,404,702.50
1*	Federal Agency:				
	SBA	\$ 882,001,016.40	\$ 882,001,016.40	\$ 872,264,699.96	\$ 1,109,845.38
	MBS-REMICs	\$ 36,639,144.19	\$ 36,639,144.19	\$ 38,144,662.40	\$ 171,758.71
	Debentures	\$ 1,328,997,141.66	\$ 1,328,621,620.83	\$ 1,324,530,000.00	\$ 2,307,558.75
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 250,000,000.00	\$ 250,000,000.00	\$ 249,152,500.00	\$ 732,860.50
	Discount Notes	\$ 9,694,389,458.06	\$ 9,721,523,694.20	\$ 9,720,621,000.00	NA
	GNMA	\$ -	\$ -	\$ -	\$ -
1*	Supranational Debentures	\$ 450,315,184.02	\$ 450,217,961.80	\$ 448,745,000.00	\$ 1,053,298.00
1*	Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,075,500.00	\$ 155,944.44
2*	CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 625,000,000.00	\$ 1,539,891.61
2*	Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 699,891,966.88	\$ 3,317,666.66
2*	CDs and YCDs	\$ 12,325,000,000.00	\$ 12,325,000,000.00	\$ 12,323,151,274.56	\$ 32,191,583.30
2*	Commercial Paper	\$ 6,177,895,486.11	\$ 6,189,905,611.10	\$ 6,189,559,750.03	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 5,636,740,000.00	\$ 5,636,740,000.00	\$ 5,636,740,000.00	NA
	AB 55 & GF Loans	\$ 695,865,000.00	\$ 695,865,000.00	\$ 695,865,000.00	NA
	TOTAL	\$ 72,354,774,832.50	\$ 72,445,942,399.43	\$ 72,376,544,353.83	\$ 77,985,109.85

Fair Value Including Accrued Interest

\$ 72,454,529,463.68

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (**0.999042071**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,980,841.43 or \$20,000,000.00 x **0.999042071**.